

Please let us know which strike you'd like to execute and we will follow up with live levels.

Thank you,
Vahe

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Selling 1.12 EUR Call/Buying 1.0675 EUR Put 6 months expiry

Spot Ref = 1.0904

European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.12
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.0675
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Net Premium:
SOFL Pays USD 0

Selling 1.13 Call/ Buying 1.056 EUR Put 6 month expiry

Spot ref = 1.0907

Leg 1: European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.13
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.056
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Net Premium:
SOFL Pays USD 0

Vahe Stepanian
Key Client Partners